

PCE Endowment Fund
Net Asset Value
As of the Month Ending
December 30, 2016

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 186,869.79
Total Cash and Cash Equivalents	<u>186,869.79</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	304,487,282.42
Total fixed Income Securities	<u>304,487,282.42</u>

Broad Domestic Equity

SSgA Russell 3000	382,695,037.71
Total Broad Domestic Equity	<u>382,695,037.71</u>

Global Equity Ex-U.S.

SOA International Equity Pool	259,911,540.99
Total Global Equity Ex-U.S.	<u>259,911,540.99</u>

Receivables and Payables

Income Receivable	135.36
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Total Assets

\$ 947,280,866.27

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
December 30, 2016

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 135.36	\$ 7,933.71
	<u>135.36</u>	<u>7,933.71</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	552,999.71	(6,878,360.95)
	<u>552,999.71</u>	<u>(6,878,360.95)</u>
Broad Domestic Equity		
SSgA Russell 3000	7,625,713.93	33,130,956.14
	<u>7,625,713.93</u>	<u>33,130,956.14</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	6,525,519.22	11,329,795.93
	<u>6,525,519.22</u>	<u>11,329,795.93</u>
Total Investment Income (Loss)	\$ 14,704,368.22	\$ 37,590,324.83
Total Invested Assets, Beginning of Period	932,587,309.63	946,938,058.62
Net Contribution (Withdrawal)	(10,811.58)	(37,247,517.18)
Total Assets	<u>\$ 947,280,866.27</u>	<u>\$ 947,280,866.27</u>

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